



Form PTO-1449 (modified)

Atty. Docket No.:
00322.0007.NPUS00Serial No.:
09/536,258

List of Patents and Publications for Applicant's

Applicant:
Gary L. Gastineau

INFORMATION DISCLOSURE STATEMENT

(Use several sheets if necessary)

Filing Date:
March 27, 2000Group:
3624U.S. Patent Documents
See Page 1Foreign Patent Documents
See Page 1Other Art
See Page 1

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"The Three Types of Factor Models: A Comparison of Their Explanatory Power," Gregory Connor, pp. 1-7.
↓	C2	"The Arbitrage Pricing Theory and Multifactor Models of Asset Returns," Gregory Connor et al., September 1992, Forthcoming in <i>Finance Handbook</i> , pp. 1-94.

EXAMINER:

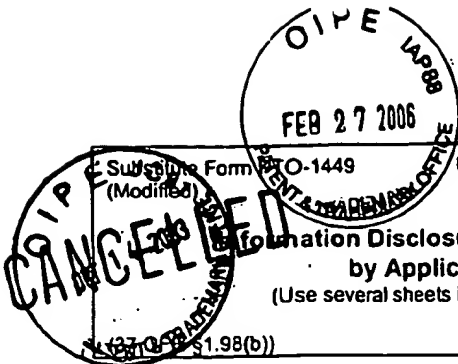
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EXAMINER: INITIAL IF REFERENCE CONSIDERED, WHETHER OR NOT CITATION IS IN CONFORMANCE WITH MPEP609; DRAW LINE THROUGH CITATION IF NOT IN CONFORMANCE AND NOT CONSIDERED. INCLUDE COPY OF THIS FORM WITH NEXT COMMUNICATION TO APPLICANT.

INFORMATION DISCLOSURE STATEMENT — PTO-1449 (MODIFIED)

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Sheet 1 of 1



Substitute Form PTO-1449 (Modified) Information Disclosure Statement by Applicant (Use several sheets if necessary) \$1.98(b)	U.S. Department of Commerce Patent and Trademark Office	Attorney's Docket No. 11657-003001	Application No. 09/536,258
		Applicant Gary L. Gastineau, et al	
		Filing Date March 27, 2000	Group Art Unit

U.S. Patent Documents							
Examiner Initial	Desig. ID	Document Number	Publication Date	Patentee	Class	Subclass	Filing Date If Appropriate
	AA						
	AB						
	AC						
	AD						
	AE						
	AF						
	AG						
	AH						
	AI						
	AJ						
	AK						

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Foreign Patent Documents or Published Foreign Patent Applications								
Examiner Initial	Desig. ID	Document Number	Publication Date	Country or Patent Office	Class	Subclass	Translation	
							Yes	No
	AL							
	AM							
	AN							
	AO							
	AP							

Other Documents (include Author, Title, Date, and Place of Publication)		
Examiner Initial	Desig. ID	Document
DFC ↓	AQ	"On Lines and Planes of Closest Fit to Systems of Points in Space", K. Pearson, <i>Philosophical Magazine and Journal of Science</i> , Vol. 2, Sixth Series, July-Dec. 1901, pp. 559-572.
	AR	"Market Models: A Guide to Financial Data Analysis", C. Alexander, Wileys, 2001, pp. 143-178.
	AS	
	AT	

Examiner Signature 	Date Considered 2/23/04
EXAMINER: Initials citation considered. Draw line through citation if not in conformance and not considered. Include copy of this form with next communication to applicant.	

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See Pages 1-2

U.S. Patent Documents (do NOT delete this heading)

U.S. Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Name	Class	Sub Class	Filing Date of App.
DFC	A1	5,765,165	06/09/1998	Harper	707	104	
↓	A2	5,873,071	02/16/1999	Ferstenberg et al.	705	37	

Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
DFC	B1	WO 01/03046	11.01.2001	PCT			Y
↓	B2	WO 02/091109	14.11.2002	PCT			Y
↓	B3	WO 03/001325	03.01.2003	PCT			Y
↓	B4	WO 03/083616	09.10.2003	PCT			Y

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	C1	"Market Models: A Guide to Financial Data Analysis," by C. Alexander, Wileys, 2001, pp. 143-178.
↓	C2	"Sources of Over-Performance in Equity Markets: Mean Reversion, Common Trends and Herding," by Carol Alexander et al., ISMA Centre Discussion Papers in Finance DP2003-08, October 2003, pp. 3-31.
↓	C3	"Blind Bids Become Popular in Big Trades," by Grep Ip, Wall Street Journal, Aug. 14, 1997.
↓	C4	"The Risk and Return from Factors," by Louis K. C. Chan et al., The Journal of Financial and Quantitative Analysis, Vol. 33, No. 2 (Jun., 1998). Pp. 159-188.
↓	C5	"Risk and Return in an Equilibrium Apt," by Gregory Connor et al., Journal of Financial Economics, 21 *1988) 255-289. North-Holland.
↓	C6	Feeney, "Stock Market Indices: A Principal Components Analysis," Cowles Foundation for Research in Economics at Yale University, Monograph 19, pp. 110-138.
↓	C7	"Mimicking Portfolios and Exact Arbitrage Pricing," by Gur Huberman et al., The Journal of Finance, Vol. 42, No. 1 (Mar., 1987), pp 1-9.

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Foreign Patent Documents

Exam. Init.	Ref. Des.	Document Number	Date	Country	Class	Sub Class	Translation Yes/No
		0 434 877 A1	07/03/91	EP			
		W0 96/18963	06/20/96	PCT			

Other Art (Including Author, Title, Date Pertinent Pages, Etc.)

Exam. Init.	Ref. Des.	Citation
DFC	CP	Copy of Communication pursuant to Article 96(2) EPC, dated April 5, 2006.

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